

22/09/2021

## Schatz

### SCH1Z 08/12/2021

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102333	DBR 1 3/4 02/15/24	15/02/2024	1.750	10/12/2021	10/12/2021	0.915297	0.000	1428.767
DE0001104859	BKO 0 09/15/23	15/09/2023	0.000	10/12/2021	10/12/2021	0.902300	0.000	0.000
DE0001141786	OBL 0 10/13/23	13/10/2023	0.000	10/12/2021	10/12/2021	0.898275	0.000	0.000

### SCH2H 08/03/2022

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102333	DBR 1 3/4 02/15/24	15/02/2024	1.750	10/03/2022	10/03/2022	0.924370	0.000	110.274
DE0001102358	DBR 1 1/2 05/15/24	15/05/2024	1.500	10/03/2022	10/03/2022	0.910436	0.000	1228.767
DE0001141794	OBL 0 04/05/24	05/04/2024	0.000	10/03/2022	10/03/2022	0.886310	0.000	0.000

### SCH2M 08/06/2022

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102358	DBR 1 1/2 05/15/24	15/05/2024	1.500	10/06/2022	10/06/2022	0.920245	0.000	106.849
DE0001102366	DBR 1 08/15/24	15/08/2024	1.000	10/06/2022	10/06/2022	0.900514	0.000	819.178
DE0001141794	OBL 0 04/05/24	05/04/2024	0.000	10/06/2022	10/06/2022	0.899423	0.000	0.000

22/09/2021

**Bobl**

**BBL1Z 08/12/2021**

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102408	DBR 0 08/15/26	15/08/2026	0.000	10/12/2021	10/12/2021	0.761347	0.000	0.000
DE0001102416	DBR 0 1/4 02/15/27	15/02/2027	0.250	10/12/2021	10/12/2021	0.750159	0.000	204.110
DE0001141844	OBL 0 10/09/26	09/10/2026	0.000	10/12/2021	10/12/2021	0.754691	0.000	0.000

**BBL2H 08/03/2022**

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102416	DBR 0 1/4 02/15/27	15/02/2027	0.250	10/03/2022	10/03/2022	0.760419	0.000	15.753
DE0001102424	DBR 0 1/2 08/15/27	15/08/2027	0.500	10/03/2022	10/03/2022	0.751223	0.000	283.562
DE0001141844	OBL 0 10/09/26	09/10/2026	0.000	10/03/2022	10/03/2022	0.765612	0.000	0.000

**BBL2M 08/06/2022**

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102416	DBR 0 1/4 02/15/27	15/02/2027	0.250	10/06/2022	10/06/2022	0.771042	0.000	78.767
DE0001102424	DBR 0 1/2 08/15/27	15/08/2027	0.500	10/06/2022	10/06/2022	0.761119	0.000	409.589
DE0001102523	DBR 0 11/15/27	15/11/2027	0.000	10/06/2022	10/06/2022	0.728646	0.000	0.000

22/09/2021

## **Bund**

### **BND1Z 08/12/2021**

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001030708	DBR 0 08/15/30	15/08/2030	0.000	10/12/2021	10/12/2021	0.603058	0.000	0.000
DE0001102507	DBR 0 08/15/30	15/08/2030	0.000	10/12/2021	10/12/2021	0.603058	0.000	0.000
DE0001102531	DBR 0 02/15/31	15/02/2031	0.000	10/12/2021	10/12/2021	0.585601	0.000	0.000
DE0001102564	DBR 0 08/15/31	15/08/2031	0.000	10/12/2021	10/12/2021	0.568922	0.000	0.000

### **BND2H 08/03/2022**

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102531	DBR 0 02/15/31	15/02/2031	0.000	10/03/2022	10/03/2022	0.594076	0.000	0.000
DE0001102564	DBR 0 08/15/31	15/08/2031	0.000	10/03/2022	10/03/2022	0.577156	0.000	0.000

### **BND2M 08/06/2022**

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102531	DBR 0 02/15/31	15/02/2031	0.000	10/06/2022	10/06/2022	0.602865	0.000	0.000
DE0001102564	DBR 0 08/15/31	15/08/2031	0.000	10/06/2022	10/06/2022	0.585695	0.000	0.000

22/09/2021

## Long Gilt

### GLT1U 28/09/2021

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
GB0004893086	UKT 4 1/4 06/07/32	07/06/2032	4.250	01/09/2021	30/09/2021	1.021642	11.612	987.022
GB00B24FF097	UKT 4 3/4 12/07/30	07/12/2030	4.750	01/09/2021	30/09/2021	1.057532	12.978	1103.142
GB00BL68HH02	UKT 0 3/8 10/22/30	22/10/2030	0.375	01/09/2021	30/09/2021	0.724774	1.025	134.221
GB00BM8Z2S21	UKT 0 7/8 07/31/33	31/07/2033	0.875	01/09/2021	22/09/2021	0.707257	0.000	0.000
GB00BM8Z2S21	UKT 0 7/8 07/31/33	31/07/2033	0.875	23/09/2021	30/09/2021	0.707257	2.378	-52.310
GB00BMGR2809	UKT 0 1/4 07/31/31	31/07/2031	0.250	01/09/2021	30/09/2021	0.695585	0.679	21.060

### GLT1Z 29/12/2021

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
GB0004893086	UKT 4 1/4 06/07/32	07/06/2032	4.250	01/12/2021	07/12/2021	1.021298	11.612	-81.284
GB0004893086	UKT 4 1/4 06/07/32	07/06/2032	4.250	08/12/2021	31/12/2021	1.021298	11.676	-81.731
GB00B24FF097	UKT 4 3/4 12/07/30	07/12/2030	4.750	01/12/2021	07/12/2021	1.056313	12.978	-90.847
GB00B24FF097	UKT 4 3/4 12/07/30	07/12/2030	4.750	08/12/2021	31/12/2021	1.056313	13.049	-91.346
GB00B52WS153	UKT 4 1/2 09/07/34	07/09/2034	4.500	01/12/2021	31/12/2021	1.049549	12.431	1044.199
GB00BL68HH02	UKT 0 3/8 10/22/30	22/10/2030	0.375	01/12/2021	31/12/2021	0.731034	1.030	40.179
GB00BM8Z2S21	UKT 0 7/8 07/31/33	31/07/2033	0.875	01/12/2021	31/12/2021	0.710941	2.378	164.063
GB00BMGR2809	UKT 0 1/4 07/31/31	31/07/2031	0.250	01/12/2021	31/12/2021	0.701815	0.679	82.880

22/09/2021

**GLT2H 29/03/2022**

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
GB0004893086	UKT 4 1/4 06/07/32	07/06/2032	4.250	01/03/2022	31/03/2022	1.020833	11.676	969.093
GB00B24FF097	UKT 4 3/4 12/07/30	07/12/2030	4.750	01/03/2022	31/03/2022	1.054956	13.049	1083.104
GB00B52WS153	UKT 4 1/2 09/07/34	07/09/2034	4.500	01/03/2022	07/03/2022	1.048866	12.431	-87.017
GB00B52WS153	UKT 4 1/2 09/07/34	07/09/2034	4.500	08/03/2022	31/03/2022	1.048866	12.228	-85.598
GB00BM8Z2S21	UKT 0 7/8 07/31/33	31/07/2033	0.875	01/03/2022	31/03/2022	0.715753	2.417	67.680
GB00BMGR2809	UKT 0 1/4 07/31/31	31/07/2031	0.250	01/03/2022	31/03/2022	0.708072	0.691	19.337

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